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STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

1. Name and Address of Reporting Person * <u>LOUGHLIN EDWARD</u> (Last) (First) (Middle) <u>ONE FREEDOM VALLEY DRIVE</u> (Street) <u>OAKS PA 19456</u> (City) (State) (Zip)	2. Issuer Name and Ticker or Trading Symbol <u>SEI INVESTMENTS CO [SEIC]</u>	5. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner Officer (give title below) Other (specify below) Executive Vice President
	3. Date of Earliest Transaction (Month/Day/Year) <u>06/07/2006</u>	
4. If Amendment, Date of Original Filed (Month/Day/Year)		

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)		4. Securities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and 5)			5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
			Code	V	Amount	(A) or (D)	Price			
Common Stock	06/07/2006		S		1,000	D	\$45.41	425,817.839 ⁽¹⁾	D	
Common Stock	06/07/2006		S		2,000	D	\$45.45	423,817.839	D	
Common Stock	06/07/2006		S		12,000	D	\$45.6	411,817.839	D	
Common Stock	06/07/2006		S		2,000	D	\$42.62	409,817.839	D	
Common Stock	06/07/2006		S		10,500	D	\$45.63	399,317.839	D	
Common Stock	06/07/2006		S		8,500	D	\$45.64	390,817.839	D	
Common Stock	06/07/2006		S		15,000	D	\$45.65	375,817.839	D	
Common Stock	06/07/2006		S		28,500	D	\$45.66	347,317.839	D	
Common Stock	06/07/2006		S		6,000	D	\$45.67	341,317.839	D	
Common Stock	06/07/2006		S		2,000	D	\$45.69	339,317.839	D	
Common Stock	06/07/2006		S		7,500	D	\$45.7	331,817.839	D	
Common Stock	06/07/2006		S		5,000	D	\$45.71	326,817.839	D	
Common Stock	06/07/2006		S		10,000	D	\$45.8	316,817.839	D	
Common Stock								2,834.79 ⁽²⁾	I	By the SEI 401(k) Plan

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)		5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)		6. Date Exercisable and Expiration Date (Month/Day/Year)		7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4)	8. Price of Derivative Security (Instr. 5)	9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4)	10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)
				Code	V	(A)	(D)	Date Exercisable	Expiration Date					

Explanation of Responses:

- 1. Holdings represent an increase of 652.7508 shares purchased through the Employee Stock Purchase Plan in 2005.
- 2. Holdings represent an increase of 624.69 shares acquired in the SEI Stock Fund of the SEI 401(k) Plan in 2005.

Remarks:

Ruth Montgomery (Attorney-in-fact) 06/07/2006

** Signature of Reporting Person Date

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

* If the form is filed by more than one reporting person, see Instruction 4 (b)(v).

** Intentional misstatements or omissions of facts constitute Federal Criminal Violations See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB Number.